

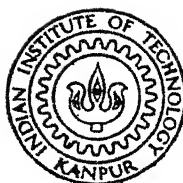
AN ADJACENT EXTREME EFFICIENT POINT PROCEDURE FOR BI-CRITERION LINEAR PROGRAMS

By

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INDUSTRIAL AND MANAGEMENT ENGINEERING PROGRAM
INDIAN INSTITUTE OF TECHNOLOGY, KANPUR
JULY, 1980

AN ADJACENT EXTREME EFFICIENT POINT PROCEDURE FOR BI-CRITERION LINEAR PROGRAMS

**A Thesis Submitted
In Partial Fulfilment of the Requirements
for the Degree of
MASTER OF TECHNOLOGY**

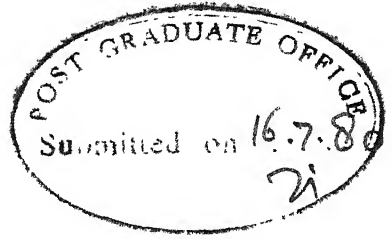
**By
V. SUNDARESAN**

**to the
INDUSTRIAL AND MANAGEMENT ENGINEERING PROGRAM
INDIAN INSTITUTE OF TECHNOLOGY, KANPUR
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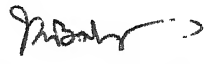
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CERTIFICATE

This is to certify that the present work on
'An Adjacent Extreme Efficient Point Procedure for
Bi-Criterion Linear Programs', by V. Sundaresan has
been carried out under my supervision and has not
been submitted elsewhere for the award of a degree.


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July, 1980

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V. Sundaresan

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SYNOPSIS

Decision Making is the process of selecting an alternative among the available ones. When there are more than one criteria for the selection, the problem is called multi-criteria problem. Most real life problems fall under this category. There are various methods to solve this class of problems. All these methods can be classified into four major categories depending on the preference information provided by the decision maker and the stage at which it is provided.

In this thesis we develop an algorithm for bicriterion linear programs. The algorithm requires/ **posterior** articulation of information. The algorithm generates all efficient extreme points in the objective space. Almost all the existing algorithms for these class of problems generate efficient points in the decision space. However, the algorithm proposed by Aneja and Nair [1] concentrates on the generation of efficient points in the objective space. Hence the proposed algorithm is compared with algorithm proposed by Aneja and Nair. For both the algorithms computer codes in FORTRAN IV were developed and implemented on DEC 1090, Computer system.

For computational simplicity, balanced transportation problems of various sizes were developed. These were solved as linear programs. The size of the linear program varied from problems with 7 constraints 16 variable to 13 constraints 49 variables.

The execution times for the generation of one extreme efficient point for both the algorithms were compared for 24 randomly generated problems of 4 different sizes. It was observed that the proposed algorithms is computationally highly efficient as compared to Aneja and Nair's algorithm. For the smallest size problem, i.e., 4 x 4 balanced transportation problem, the average execution time (average based on 6 problems) per extreme efficient point was 1/6 that of the Aneja and Nair's algorithm. For bigger sized problems, the computational efficiency was even still better.

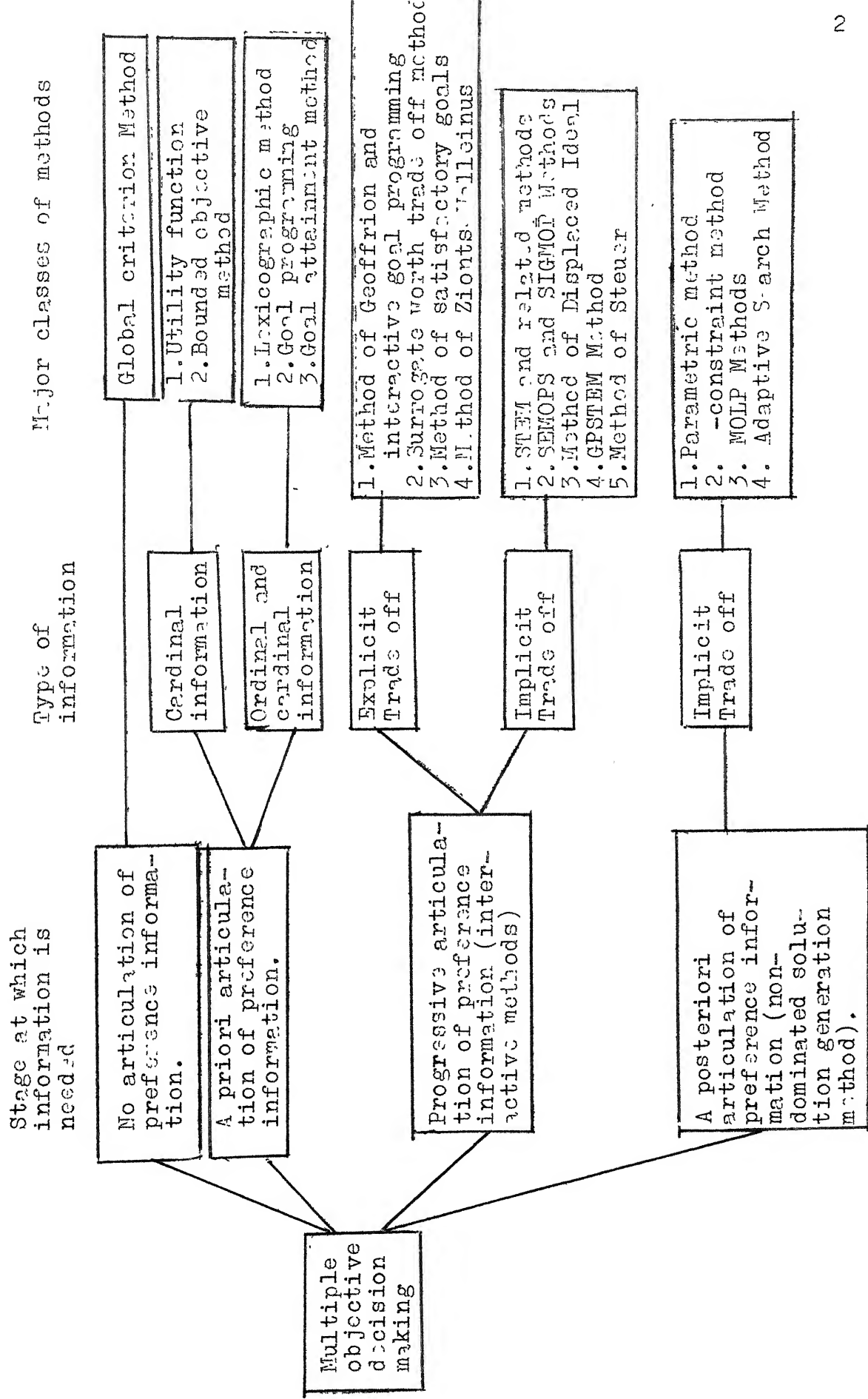
CHAPTER I

INTRODUCTION

Decision making is a process of selecting a possible course of action among the various available ones. There may be one or more criteria which will help justify the selection. If there are more than one criterion then the process is called Multiple Criteria Decision Making (MCDM). Normally the criteria are non-commensurable and conflicting. Of late there has been considerable research activity in the area of multi-criteria decision making since most of the real life problems fall under this category. In the MCDM problems, the best alternative is to be selected keeping in the consideration, the various constraints and criteria. In the process of choosing the best alternative, the decision maker is required to give some preference information. The stage at which it is given is the basis on which the MCDM problems can be classified. The classification of this problems is given in Table 1.1.

The methods for which no articulation of preference information is given, assume that the decision maker will be able to accept the given solution. This assumption is not well justified. The methods where the decision maker is required to give his preference information apriori, suffer from the disadvantage that the decision maker gives this in an information vacuum. The methods which are based

Table 1.1: Classification of Methods for MCDM.



on ordinal preference information given a priori depend heavily on this and the moment the decision maker finds that the information given at an earlier time does not hold any more, the problem is to be solved afresh using the new information.

In the third method, which is classified as interactive method, the decision maker is part of the solution process. There is no need of a priori preference information articulation. The major advantage of this is that decision maker learns about the problem as he proceeds. Since decision maker is part of the solution process, the prospects of the obtained solution being implemented, is bright. But the solution depends upon the accuracy of the local preference the decision maker can indicate. This is one of the disadvantages, these methods suffer from. Another disadvantage is that much more effort is required on the part of the decision maker than other methods.

The last category of methods, listed in Table 1.1 are the methods for which a posteriori articulation of preference information is given. These methods have an advantage over other methods, because no assumption regarding the decision maker's utility function is required.

The present thesis deals with this class of multi-criteria problems. Solving the multi-criteria problem requires the generation of all non-dominated (efficient) points.

The first generalization of the multi-criteria problem is the bicriterion problems. If all the constraints, and both the criteria are linear, then the problem is called bicriteria linear program. The importance of the bicriterion problems can not be over emphasized. Many situations could be formulated as bicriteria linear programs. For instance in a production system one would like to minimize the cost of production and maximize the production.

A survey of the literature indicates that most of the investigators [2,4,9,10] have approached the bicriteria problem through developing algorithms for generating all the efficient points in the decision space. These algorithms involve the consideration of n dimensional space, where n is the number of decision variables. However, the dimensionality of the solution space can be considerably reduced if instead of the decision space, the objective space is considered. In the present thesis, an algorithm which generates the extreme efficient points in the objective space is developed. The performance of this algorithm is compared with Anoja and Nair's algorithm [1] the only other algorithm reported in the literature which exploits objective space rather than decision space for the generation of extreme efficient points. A set of 24 randomly generated balanced transportation problems of

different sizes are considered for comparing the two algorithms. For both the algorithms, these transportation problems are structured as linear programmes.

The thesis is organized in four chapters. Chapter II deals with problem statement, its formulation and the relevant literature survey. The proposed algorithm is presented in Chapter III. In Chapter IV, a comparison of the proposed algorithm with Aneja and Nair's algorithm is presented. Listing of all the computer programmes developed for this work are given in Appendices A, B and C.

CHAPTER II

PROBLEM STATEMENT AND LITERATURE SURVEY

2.1 Problem Statement:

Bicriterion Linear Programs (BLP) may be stated as follows:

Consider a Vector Minimum Problem (VMP)

$$\begin{aligned} & \left\{ Cx, Dx \right\} \\ & \text{s.t. } Ax \leq b \\ & x \geq 0 \end{aligned} \tag{1}$$

where x , C and D are n -dimensional vectors, A is a $(m \times n)$ matrix and b is m -dimensional vector. C and D are coefficient of the two criterion functions. A represents the technological coefficients of the activities and b is the requirement vector. $Ax \leq b$ represents the constraints of the linear programme (LP). This statement is made without loss of generality, as maximization problems and greater than or equal to constraints can be readily incorporated using standard techniques of LP.

Let us denote the set of feasible solutions by S and its mapping by the two objectives into objective or criterion space by Y . Y is called the pay off set and is defined as

$$Y = \left\{ (z_1, z_2) \mid z_1 = Cx, z_2 = Dx \text{ for some } x \in S \right\}$$

A solution is called superior if it minimizes both the objectives simultaneously. In most real life situations superior solutions do not exist. The objectives are non-commensurable. Under these assumptions the decision maker is interested in efficient solutions or non-dominated solutions. For clarity we define efficient solution before proceeding further.

Definition:

A feasible solution x^0 is said to be efficient (non-dominated) if $Cx \leq Cx^0$ for some other feasible x implies that $Dx^0 < Dx$ and vice versa.

Essentially it means that no other feasible solution is better with respect to both the criterion. Also by implication $x \in S$ is dominated if there exists atleast one feasible solution x^0 such that $Cx^0 \leq Cx$ and $Dx^0 < Dx$. Thus, it is always wise to restrict ourselves to non-dominated solution. The solution to (1) can be interpreted as determination of the set of entire efficient points.

2.2 Survey of Literature:

Most of the research in this area has been concentrated on getting all the efficient points in the decision space. One of the early papers in this area is due to Geoffrion [4]. He proposed a scalar maximization approach for obtaining all the efficient solutions. He converted the original problem into the following problem,

Problem P_α :

$$\begin{aligned} \text{Min. } & \alpha Cx + (1-\alpha) Dx \\ \text{S.t. } & Ax \leq b \\ & x \geq 0 \end{aligned} \quad (2)$$

where $\alpha \in (0, 1)$. The problem P_α gives all efficient solutions if α is varied in the given range. He proves the necessary and sufficient conditions in the form of a theorem. Further, Geoffrion suggests that his approach can be extended to multi objective programs with more than two criteria. Bacopoulas and Singer [2] adopted a constraint criteria approach to get all the efficient solution in the decision space. One criteria is converted into a constraint at certain level. By parametrically varying this level he proves that all efficient solution can be obtained.

Steuer [9] has given an algorithm which is a modified version of the simplex algorithm. In the column selection rule stage, the efficiency of the next solution is tested by introducing each possible candidate columns one by one. One LP is solved to test the efficiency or non domination of each point. They call this procedure as adjacent efficient basis algorithm.

Yu and Zeleny [10] have given another modification to the simplex procedure. They refer their modified simplex procedure as adjacent non-dominated basis approach. A

modified version of the column selection rule is used to examine non-domination. Essentially they use the \bar{c}_j of each objective to test non-dominance.

Both Steuer and Zeleny and Yu concentrate on generation of efficient points in the decision space, which requires more computing and book keeping. Further, they have addressed to multi criteria problem in general.

Sadagopan [8] has suggested an interactive solution procedure for the bicriteria mathematical programs. Recently, Aneja and Nair [1] have developed an algorithm basically for bicriterion transportation problems. They claim that their algorithm is applicable to bicriterion linear programs also.

Their algorithm generates efficient extreme points in the objective space. The algorithm requires solving of $(2K-3)$ linear programs if there are K (≥ 2) efficient extreme points in the objective space. As the present work considers the same problem and provides algorithm as compared to Aneja and Nair's approach, the details of their algorithm are presented in Chapter III.

The proposed solution methodology involves the generation of efficient extreme points in the criteria space. instead of decision space. This was done for the following reasons. Firstly, the dimensions of the solution space get

reduced if the objective space is considered. For instance in the case of bicriterion problems the objective space is two dimensional while the decision space is n -dimensional where n is the number of decision variables. Secondly, all extreme points in the criteria space correspond to one extreme point in the decision space. Moreover, there may be more than one extreme point in the decision space mapping onto the same extreme point in the objective space. Since the efficient frontier in the objective space is piecewise linear curve, it is enough to restrict ourselves to extreme efficient points. Thus, it is advantageous to look for efficient extreme points in the objective space.

CHAPTER III

GENERATION OF EFFICIENT POINTS

3.1 Introduction:

In the multicriteria problems as already mentioned, one is interested in the generation of efficient points. It was also stated that efficient points in the objective space will be more useful. Because of the polyhedral property of the payoff set, the set of all efficient solution is determined the moment the extreme points of the polyhedron are known. Since the primary motivation to this research is the algorithm proposed by Aneja and Nair[1], this will be discussed first, followed by the algorithm proposed by us.

3.2 Aneja and Nair's Algorithm:

3.2.1 Introduction:

Aneja and Nair proposed the following algorithm for generating the entire set of efficient points in the criteria space. Though the authors have concentrated on the determination of efficient extreme points for the bi-criteria transportation problem, they claim that their algorithm is equally applicable to bi-criteria LP problems. The algorithm initially tests for the existence of a superior solution.

If such a solution does not exist, the linear programming problem is solved using objective functions which are positively weighted average of the objective functions. This process is carried out till all the efficient extreme points are determined.

3.2.2 Algorithm:

Step 0: Find $z_1^{(1)} = \text{Min } (z_1 \mid x \in S)$ and $z_2^{(1)} = \text{Min } (z_2 \mid z_1 = z_1^{(1)} \text{ and } x \in S)$. Record $(z_1^{(1)}, z_2^{(1)})$ and set $k = 1$. Similarly, find $z_2^{(2)} = \text{Min } (z_2 \mid x \in S)$ and $z_1^{(2)} = \text{Min } (z_1 \mid z_2 = z_2^{(2)} \text{ and } x \in S)$. If $(z_1^{(1)}, z_2^{(1)}) = (z_1^{(2)}, z_2^{(2)})$, stop. Else record $(z_1^{(2)}, z_2^{(2)})$ and set $k = k+1$. Define sets $L = \{(1, 2)\}$ and $E = \emptyset$, and go to Step 1.

Step 1: Choose an element $(r, s) \in L$ and set

$$\begin{aligned} a_1^{(r, s)} &= |z_2^{(s)} - z_2^{(r)}| \\ a_2^{(r, s)} &= |z_1^{(s)} - z_1^{(r)}| \end{aligned}$$

Let \bar{x} be an optimal solution to the linear program.

$$\text{Min. } a_1^{(r, s)} Cx + a_2^{(r, s)} Dx$$

$$\text{S.t } Ax \leq b$$

$$x \geq 0 \tag{1}$$

If there are alternate optimal choose an optimal solution \bar{x} for which Cx is minimum.

$$\text{Let } \bar{z}_1 = Cx \text{ and } z_2 = Dx$$

If (\bar{z}_1, \bar{z}_2) is equal either to $(z_1^{(r)}, z_2^{(r)})$ or $(z_1^{(s)}, z_2^{(s)})$ set $E = E \cup \{(r, s)\}$ and go to Step 2. Otherwise record $(z_1^{(k)}, z_2^{(k)})$ such that $z_1^{(k)} = \bar{z}_1$ and $z_2^{(k)} = \bar{z}_2$, and set $k = k+1$.

$L = L \cup \{(r, k), (k, s)\}$ and goto Step 2.

Step 2: Set $L = L - \{(r, s)\}$. If $L = \emptyset$ stop. Otherwise goto Step 1.

Aneja and Nair have proved the following results.

Theorem 3.1: A point $z^{(k)} = (z_1^{(k)}, z_2^{(k)})$ is an efficient extreme point in the objective space, if and only if $z^{(k)}$ is recorded by the algorithm.

Theorem 3.2: The algorithm is finite and requires exactly $(2k-3)$ iterations when it has $k(\geq 2)$ efficient extreme points.

3.2.3 Numerical Example:

For better understanding of the Aneja and Nair's algorithm, a numerical example considered by them is discussed. Table 3.1 contains the data for a balanced transportation problem with two cost criteria. The two numbers in each cell represent the cost coefficients. The number in the north west corner indicates c_{ij} 's and the numbers in south-east corner denotes d_{ij} 's.

Table 3.1: Data for the problem

1	2	7	7	Supply
4	4	3	4	8
1	9	3	4	19
5	8	9	10	
8	9	4	6	17
6	2	5	1	
Demand	11	3	14	16

Step 0: $z_1^{(1)} = 143 (= z_1 \mid x \in S)$. The solution to the problem of minimizing Cx absolutely over S is 143.

$$z_2^{(1)} = 265$$

The solution is indicated in Table 3.2. The values given by the side denotes the objective function values.

Table 3.2: Optimal solution with c_{ij} cost coefficients

(5)	(3)			$z_1^{(1)} = 143 = Cx$
(6)			(13)	$z_2^{(1)} = 265 = Dx$
		(14)	(3)	

Similarly $z_2^{(2)} = 167 (= z_2 \mid x \in S)$. The corresponding solution is indicated in Table 3.3. The objective function values are indicated by the side.

Table 3.3: Optimal solution with d_{ij} costs coefficients.

		(8)	
(11)	(2)	(6)	
	(1)		(16)

$$z_1^{(2)} = 208$$

$$z_2^{(2)} = 167$$

Iteration No. 1:

Step 1: $(r, s) \in L = (1, 2)$

$$a_1^{(r, s)} = 98 (= \{265 - 167\})$$

$$a_2^{(r, s)} = 61 (= \{208 - 147\})$$

$$\text{Min. } a_1^{(r, s)} Cx + a_2^{(r, s)} Dx$$

$$\text{S.t } x \in S \quad (2)$$

The Table 3.4 indicates the modified cost coefficients $a_1^{(r, s)} c_j + a_2^{(r, s)} d_j$ for all $j = 1, \dots, mn$ where m and n are the size of the transportation problem.

Table 3.4: Cost for transportation problem
in Iteration No. 1.

					Supply
	238	456	881	946	8
	423	1402	879	1042	19
	1174	1012	717	653	17
Demand	11	3	14	16	

Table 3.5: Solution for problem corresponding
to Table 3.4.

(5)	(3)			$z_1^{(3)} = 156$
(6)		(13)		$z_2^{(3)} = 200$
		(1)	(16)	

Solution to the problem (1) is shown in Table 3.5.

Let, $\bar{z}_1 = C\bar{x} = 156$, $\bar{z}_2 = D\bar{x} = 200$

Since (\bar{z}_1, \bar{z}_2) is not either equal to $(z_1^{(1)}, z_2^{(1)})$ or $(z_1^{(2)}, z_2^{(2)})$, we have, $(z_1^{(3)}, z_2^{(3)}) = (\bar{z}_1, \bar{z}_2)$.

Now, $k = 3+1 = 4$ and $L = \{(1,2), (1,3), (3,2)\}$.

Step 2: $L = L - \{(1,2)\} = \{(1,3), (3,2)\}$.

Iteration No. 2:

Step 1: $(r, s) = (1, 3)$

Summary of further calculations are shown in the form of Table 3.6.

Table 3.6: Bicriteria Solution in the Objective Space.

Iteration	L	E	Recorded points
1	$\{(1,2)\}$	\emptyset	$z^{(1)} = (143, 265)$ $z^{(2)} = (208, 167)$
2	$\{(1,3), (3,2)\}$	\emptyset	$z^{(3)} = (156, 200)$
3	$\{(3,2)\}$	$\{(1,3)\}$	-
4	$\{(3,4), (4,2)\}$	$\{(1,3)\}$	$z^{(4)} = (176, 175)$
5	$\{(4,2)\}$	$\{(1,3), (3,4)\}$	-
6	$\{(4,5), (5,2)\}$	$\{(1,3), (3,4)\}$	$z^{(5)} = (186, 171)$
7	$\{(5,2)\}$	$\{(1,3), (3,4), (4,5)\}$	-
8	\emptyset	$\{(1,3), (3,4), (4,5), (5,2)\}$	-

A computer program was developed to solve the problems by Aneja and Nair's method. The solution shown in Table 3.6 required seven linear program to be solved.

In the following section, the proposed algorithm for generating the efficient extreme points in the objective space is described.

3.3 An Adjacent Extreme Point Procedure:

3.3.1 Background:

In Chapter II, it was pointed out that the determination of efficient extreme points in objective space

rather than the decision space offers two important advantages in case of multicriteria problems. Algorithm described in section 3.2 generates all efficient extreme points in the objective space. Even though the convexity of the efficient frontier is recognized by Anoja and Nair [1], it is not fully exploited. It was also mentioned that $2k-3$ linear programs need to be solved if k ($k \geq 2$) efficient extreme points exists.

In this section, an algorithm is developed which attempts to secure an adjacent efficient extreme point in each pivot operation. As explained later, the algorithm may not always be successful in generating the adjacent efficient extreme points. However, this does not destruct the utility of the algorithm since the next extreme efficient point will be secured in few more pivot steps. Before we describe the actual algorithm, certain preliminary results which lay the foundation for the development of the algorithm are stated.

3.3.2 Preliminary Results:

Let us define the original problem as

$$\begin{aligned} \text{PO :} \quad & \text{Minimize } \{CX, DX\} \\ & \text{s.t.} \quad AX \leq b \\ & \quad \quad X \geq 0 \end{aligned}$$

where C , and D are n -dimensional vectors representing the cost coefficients, of the two objectives. X is a

n-dimensional vector of variables. A is $m \times n$ matrix representing technological coefficients and b is $m \times 1$ vector of requirements.

Consider the following single objective, mathematical programs

$$\begin{array}{ll} \text{P1 :} & \text{Minimise } CX \\ & \text{s.t. } AX \leq b \\ & X \geq 0 \end{array} \qquad \begin{array}{ll} \text{P2 :} & \text{Minimise } DX \\ & \text{s.t. } AX \leq b \\ & X \geq 0 \end{array}$$

Let the optimal values of P1 and P2 be z_1 and z_2 respectively. Problems P_{z_1} and P_{z_2} are defined as follows:

$$\begin{array}{ll} P_{z_1} : & \text{Minimise } DX \\ & \text{s.t. } AX \leq b \\ & CX \leq z_1 \\ & X \geq 0 \end{array} \qquad \begin{array}{ll} P_{z_2} : & \text{Minimise } CX \\ & \text{s.t. } AX \leq b \\ & DX \leq z_2 \\ & X \geq 0 \end{array}$$

Let x_1^* and x_2^* be the optimal solutions for the problems $P_{z_1}^*$ and $P_{z_2}^*$ respectively. Sadagopan [8] has suggested a procedure for reducing the PO problem to P_{z_1} (P_{z_2}) problem with parametrization of $z_1(z_2)$. The procedure utilizes the following theorems.

Theorem 3.3:

In the optimal solution to the program $P_{\bar{z}_2}$ where $\bar{z}_2 \in [z_2^*, Dx_1^*]$ the constraint $DX \leq \bar{z}_2$ will be a binding one i.e. if \bar{x} solve $P_{\bar{z}_2}$ then $D\bar{x} = \bar{z}_2$.

Proof:

Assume the contrary i.e.

$$D\bar{x} < \bar{z}_2 \leq Dx_1^* \quad (3)$$

z_1^* being the absolute minimum of C over S

$$z_1^* = Cx_1^* \leq C\bar{x} \quad (4)$$

Two cases will be considered.

Case 1: Let $Cx_1^* = C\bar{x}$ (5)

(3) and (5) taken together contradict the fact that x_1^* solves $P_{z_1^*}$ since \bar{x} is a better solution.

Case 2: Let $Cx_1^* < C\bar{x}$ (6)

Consider the line segment $[\bar{x}, x_1^*]$ which lies in the convex set S. Over this line segment the linear functions C and D are non-increasing. Because of strict inequality in (6), there exists a feasible solution x' on the line segment $[\bar{x}, x_1^*]$ such that

$$D\bar{x} < Dx' < \bar{z}_2 \quad (7)$$

$$C\bar{x} > Cx' > Cx_1^*$$

Inequality (7) indicates that x' is a feasible solution to $P_{\bar{z}_2}$ with $Cx' < C\bar{x}$ which contradicts the optimality of \bar{x} .

$$\text{Hence } D\bar{x} = \bar{z}_2 .$$

Theorem 3.4:

$\bar{x} \in S$ is efficient if and only if \bar{x} solves $P_{\bar{z}_2}$ where $\bar{z}_2 \in [z_2^*, Dx_1^*]$.

The sufficiency and necessity of this theorem is discussed below.

Sufficiency: Let \bar{x} solve $P_{\bar{z}_2}$ (henceforth whenever not mentioned $\bar{z}_2 \in [z_2^*, Dx_1^*]$). If \bar{x} is to be efficient, then it needs to be shown that there does not exist any $x \in S$ such that,

$$\begin{aligned} \text{Case (i)} \quad Dx < D\bar{x} \quad \text{and} \quad Cx \leq C\bar{x} \\ \text{or} \end{aligned} \tag{8}$$

$$\text{Case (ii)} \quad Cx < C\bar{x} \quad \text{and} \quad Dx \leq D\bar{x}$$

Case (i): Let there be an x ($x \in S$) such that $Dx < D\bar{x} = \bar{z}_2$. Solution x is a feasible solution to $P_{\bar{z}_2}$ but not optimal since the theorem 3.3 states that every optimal solution x^0 satisfies $Dx^0 = \bar{z}_2$. Hence $Cx > C\bar{x}$. Therefore, x is not efficient.

Case (ii): Consider some $x \in S$ such that $Cx < C\bar{x}$, where \bar{x} solves $P_{\bar{z}_2}$. Since \bar{x} is optimal, x cannot be feasible. (otherwise x would have solved $P_{\bar{z}_2}$). This results in $Dx > D\bar{x}$. Consequently x is not efficient.

Thus \bar{x} is efficient.

Necessity: Let E be the set of all efficient solutions. Suppose $\bar{x} \in E$. Obviously $C\bar{x} \leq Cx_2^*$ as otherwise x_2^* will dominate \bar{x} . Let $C\bar{x} = \bar{z}_1$. Assume that \bar{x} does not solve $P_{\bar{z}_1}$ but some other $x' \in S$ solves $P_{\bar{z}_1}$. By theorem 3.3, $C\bar{x} = \bar{z}_1 = Cx'$. Since x' is optimal to $P_{\bar{z}_1}$, $Dx' \leq D\bar{x}$. However, because \bar{x} belongs to E this implies that $Dx' \geq D\bar{x}$. Hence $Dx' = D\bar{x}$. Consequently \bar{x} solves $P_{\bar{z}_1}$.

Thus it is possible to generate the entire set of efficient solutions by parametrically solving $P_{\bar{z}_2}$. By theorem 3.3, the generated solution will have specific levels of attainment (\bar{z}_2), of the second criterion. Hadley [5] suggests that for the parametric variation of the right hand side of the constraint set, dual simplex algorithm can be used.

3.3.3 Algorithm (Adjacent Extreme Point Procedure):

Step 0: Solve P_1 and P_2 . Let z_1^* and z_2^* be the optimal solutions to P_1 and P_2 respectively. Solve $P_{z_1^*}$ and $P_{z_2^*}$. Let x_1^* and x_2^* represent the corresponding optimal solutions.

Step 1: Let \bar{C} and \bar{D} be the relative cost vectors of the objective function of problem P_1 whose cost vectors are C and D . (In the first iteration, if alternate optimum to P_1 exists then choose among the alternate optimum, that solution which minimizes the second objective with cost vector D). Determine

an adjacent extreme point solution in which the entering variable is x_j such that

$$x_j = \min_i \left\{ -\frac{\bar{c}_i}{\bar{a}_{ij}} \text{ for } \bar{c}_i < 0 \text{ and } \bar{a}_{ij} > 0 \right\} \quad (?)$$

(In case of tie break then arbitrarily).

Set $k = k+1$, record $z_1^{(k)} = CX$, $z_2^{(k)} = DX$

If $DX = Dx_2^*$, stop. Otherwise, go to Step 1.

Theorem 3.5:

Algorithm described above generates all efficient extreme points.

Proof: As mentioned in section 3.3.2, the basic idea of this algorithm is to generate all efficient extreme points by solving $P_{\bar{z}_2}$ over $\bar{z}_2 \in [z_2^*, Dx_1^*]$. Only one constraint ($Dx \leq \bar{z}_2$) is added to P_1 . Hence it can be treated as right hand side parametrization problem for the added constraint. Dual simplex algorithm can be used to do the parametrization.

Let B be the basis matrix associated with the problem P_1 . The matrix A with objective function in cononical form is represented as follows:

$$\begin{bmatrix} C_B & C_N \\ B & N \end{bmatrix} \begin{bmatrix} x_B \\ x_N \end{bmatrix} = \begin{bmatrix} z \\ b \end{bmatrix} \quad (10)$$

where B ($m \times m$) and N ($m \times n-m$) are basic and not basic

matrix of A. C is also divided into C_B ($1 \times n$) and C_N ($1 \times n-m$) representing the basic and non-basic cost vectors respectively. With the addition of the constraint $Dx \leq \bar{z}_2$, the constraints can be written as follows.

$$\begin{aligned} BX_B + NX_N + 0.s &= b \\ D_B X_B + D_N X_N + 1.s &= \bar{z}_2 \end{aligned} \quad (11)$$

Let A' and b' be denoted as in (12) and (13) respectively. B^* represents the basis of $P_{\bar{z}_2}$. Then

$$A' = \begin{bmatrix} B & N & 0 \\ D_B & D_N & 1 \end{bmatrix} \quad (12)$$

$$b' = \begin{bmatrix} b \\ \bar{z}_2 \end{bmatrix} \quad (13)$$

$$B^* = \begin{bmatrix} B & 0 \\ D_B & 1 \end{bmatrix} \quad (14)$$

Taking the inverse of B^* [6], we have

$$B^{*-1} = \begin{bmatrix} B^{-1} & 0 \\ -D_B B^{-1} & 1 \end{bmatrix} \quad (15)$$

Thus $B^{*-1} A'$ is as follows:

$$\begin{bmatrix} B^{-1} & 0 \\ -D_B B^{-1} & 1 \end{bmatrix} \begin{bmatrix} B & N & 0 \\ D_B & D_N & 1 \end{bmatrix} = \begin{bmatrix} I & B^{-1}N & 0 \\ 0 & D_N - D_B B^{-1}N & 1 \end{bmatrix} \quad (16)$$

where D_B ($1 \times m$) and D_N ($1 \times n-m$) are basic and non-basic cost vectors of D respectively.

To determine the right hand side range of the added constraint, the system $B^{*-1} b' \geq 0$ is to be solved. It essentially corresponds to the condition

$$\begin{bmatrix} B^{-1} & 0 \\ -D_B B^{-1} & 1 \end{bmatrix} \begin{bmatrix} b \\ \xi^{(k)} \end{bmatrix} \geq 0 \quad (17)$$

where $\xi^{(k)}$ represents the range over which $P_{\bar{z}_2}$ continues to represent the optimal basis. Hence the range will be $[\underline{z}_2, \bar{z}_2]$, where \bar{z}_2 is the upper limit and \underline{z}_2 is the lower limit of $\xi^{(k)}$ by solving the system (17).

The variable to leave the basis will be the slack variable corresponding to the last row and the variable to enter the basis will be decided by the minimum ratio rule of the dual simplex method. Since $D_N - D_B B^{-1} N$ precisely corresponds to the relative cost associated with the objective function with cost coefficients of D vector, the rule to decide the incoming variable in Step 1 of the proposed algorithm corresponds to the minimum ratio rule.

Theorem 3.6:

Algorithm described in Section 3.3.3 terminates in finite number of iterations.

Proof: In dual simplex, no basis is ever repeated. In fact the previous basis becomes infeasible to successive ones. The number of extreme points in the objective space is finite. Hence the algorithm terminates in finite number of iterations.

It should be noted that there may exist tie for the entering variable at some iterations, i.e., more than one variable has the minimum ratio of $-\bar{c}_j/\bar{d}_j$ where \bar{c}_j and \bar{d}_j are dual costs of non-basic variables. The tie can be broken arbitrarily. In such cases, next adjacent extreme efficient point may not be obtained in one pivot operation. In case degeneracy is encountered at some iterations, the lexicographic rule of simplex method can be adopted to prevent cycling.

3.3.4 Numerical Example:

The balanced transportation problem which was given as an illustrated example in Section 3.2.3, is discussed to bring out clearly, the features of the proposed algorithm. Data for the problem is given in Table 3.1.

Solution:

Step 0: Solving P1 and P2, we have $z_1^* = 143$, $z_2^* = 167$. The corresponding solutions appear in Table 3.2 and Table 3.3.

Iteration No. 1:

Step 1: Starting with the solution given in Table 3.2, the dual costs \bar{c}_{ij} and \bar{d}_{ij} of the non-basic cells are

determined. They are shown in Table 3.7.

Table 3.7: Dual costs for the transportation problems at iteration no. 1.

					u_i^1	u_i^2	
	(5)	(3)	5	3	0	0	
			-10	-5			
	(6)	7	1	(13)	0	1	$z_1^{(1)} = 143$
		3	-5				$z_2^{(1)} = 265$
	5	5		(14)	2	-8	
	10	6		(3)			
v_j^1	1	2	4	4			
v_j^2	4	4	13	9			

In Table 3.7, the numbers in the north west corner indicates the dual cost \bar{c}_{ij} and the numbers in the south east corner represents the dual cost \bar{d}_{ij} . u_i^1 and v_j^1 around the table represents u_i and v_j with respect to c_{ij} costs. u_i^2 and v_j^2 are u_i and v_j with respect to d_{ij} costs.

Cell (2,3) enters the basis in the next iteration since the ratio of $-\bar{c}_{ij}/\bar{d}_{ij}$ is minimum for this non-basic cell.

Now $k = 0+1$, $z_1^{(k)} = 143$, $z_2^{(k)} = 265$.

Since $z_2^{(k)}$ is not equal to 167 (Dx_2^*) go to Step 1.

Iteration No.2:

Step 1: Now the dual costs of non-basic variables are revised. They appear in Table 3.8 with the objective function values by the side.

Table 3.8: Dual costs of non-basic cells at Iteration No.2.

(5)	(3)	4	2	u_i^1	u_i^2	
		-5	0	0	0	
(6)	7		(13)	0	1	$z_1^{(2)} = 156$
	3		5			$z_2^{(2)} = 200$
6	6		(1)	1	-3	
5	1		(16)			

v_j^1	1	2	3	5
v_j^2	4	4	8	4

Now $k = k+1 = 2$, $z_1^{(2)} = 156$, $z_2^{(2)} = 200$.

Further calculations are shown in Table 3.9.

Table 3.9: Solution to the transportation problem using the proposed algorithm.

Iteration No.	Leaving Variable	Entering Variable	Sl.No. of extreme efficient point (k)	$z(k)$
1	(2,4)	(2,3)	1	(143, 265)
2	(1,1)	(1,3)	2	(156, 200)
3	(3,3)	(3,2)	3	(176, 175)
4	(1,2)	(2,2)	4	(186, 171)
5	-	-	5	(208, 167)

The set of efficient extreme points were generated in 5 iterations. Only two linear programs were solved and the rest of the calculations were only pivot operations. Whereas Aneja and Nair method requires solving of seven linear programs to arrive at the same set of extreme efficient points.

CHAPTER IV

RESULTS AND DISCUSSIONS

Computer codes were developed for the proposed as well as the Aneja and Nair's algorithms. The programmes were written in FORTRAN IV and implemented in DEC 1090 computer system. Since both the algorithms require solving of linear programs, a standard linear program code from International Mathematical and Statistical library was utilized. The listings of programmes for Aneja and Nair's algorithm and the proposed algorithm are given in Appendix A and B respectively. The execution times for the randomly generated problems of various sizes were recorded for both the algorithms along with the number of extreme efficient points generated. It needs to be pointed out that the lexicographic rule required to prevent cycling due to degeneracy was not incorporated in the computer code. This results in repetitive generation of certain points. However, very few points exhibited this characteristics. The tie for entering variable in the proposed algorithm is resolved using the strategy of steeper reduction. This means that of all the non-basic variables, that x_j is chosen to enter the basis for which the product $\bar{c}_j \theta$ is maximum. Here θ represents the level at which x_j enters the basis.

4.1 Generation of Random Problems:

In order to generate feasible and bounded linear programs, balanced transportation problems were generated. The cost coefficients generated were in the interval 1 to 9. The demand and supply were in the interval 1 to 99 for smaller problems and 1 to 15 for bigger problems. A separate Computer programme was developed for the generation of random problems. The programme listing is given in Appendix C.

The randomly generated balanced transportation problem of size $m \times n$, is converted into a linear program with $m + n - 1$ constraints and mn variables. For example, a 4×4 balanced transportation problem results in a linear program with 7 constraints and 16 variables.

4.2 Computation Time:

Computational experience for 24 randomly generated balanced transportation problems was gathered for both the algorithms. Problems of four different sizes viz., 1×4 , 5×5 , 6×6 and 7×7 were generated. Further, six problems for each problem size were considered. The computational times for solving these problems (in case of both the algorithms) are given in Table 4.1. For each problem size, Table 4.2 gives the average execution times for the generation of one efficient point for both the algorithms. The last column of this table gives a ratio measure to compare the computational efficiency of the two algorithms.

Table 4.1: Execution times by the proposed Algorithm
for problems examined.

Problem Size	No. of efficient extreme points	Time taken for generation of extreme efficient points by Aneja and Nair's algo. (time in 10^{-3} sec.)	No. of points generated by the proposed algorithm.	Time taken for generation of efficient points (time in 10^{-3} sec.)	
4x4	1	8	3397	8	394
	2	2	839	2	344
	3	2	2779	2	381
	4	5	2317	6	384
	5	4	2060	4	379
	6	3	1078	3	283
5x5	1	2	1645	2	665
	2	4	4008	4	770
	3	5	5260	5	810
	4	6	7351	6	925
	5	7	8465	7	869
	6	9	9220	9	808
6x6	1	4	8418	4	1642
	2	4	8181	5	1781
	3	8	17112	8	1866
	4	9	20723	9	2129
	5	10	22685	13	2286
	6	13	30853	14	2388
7x7	1	6	18155	6	2321
	2	7	28897	7	2337
	3	9	30857	11	2588
	4	9	29105	9	2326
	5	11	38964	12	2686
	6	12	42863	14	2957

for the generation of one efficient extreme point. Of the 24 problems considered, for three problems, there was repetitive generation of the same point at some iterations. For one problem of size 6×6 there were three repetitions while for two problems of 7×7 there were two repetitions each. As mentioned earlier, the lexicographic rule to avoid cycling due to degeneracy was not incorporated in the computer code and this resulted in the repetitive generation of these points. Further whenever a tie existed for the entering variable the next adjacent extreme efficient point was not generated in one pivot operation. In case of tie a point was obtained on the boundary line joining the present extreme point and the next extreme adjacent efficient point. This phenomenon was observed in one problem of size 4×4 , two problems size 6×6 and one problem of problem size 7×7 . Only one boundary point was generated in each of these problems.

The average execution time for one efficient point is calculated by dividing the total execution time for all the six problems of particular size by the number of efficient extreme points as determined by Aneja and Nair's algorithm. The second and third column of Table 4.2 show the average execution time for one efficient point by Aneja and Nair's algorithm and the proposed algorithm.

Table 4.2: Average execution times for generation of one efficient point by both the algorithms.

No. of problems	Size	Average time for generation of one efficient point by Aneja and Nair's algorithm. (A)	Average time for generation of one efficient point by proposed algorithm (B)	Ratio (A)/(B)
6	4 x 4	445.35	77.32	5.75
6	5 x 5	1089.36	146.88	7.41
6	6 x 6	2249.38	251.91	8.92
6	7 x 7	2777.48	281.38	9.87

From Table 4.2, it is clear that the proposed algorithm is computationally superior to Aneja and Nair's algorithm. For the 4 x 4 problem, the later algorithm required approximately 6 times more execution time. As the problem size increases, the proposed algorithm shows even better computational superiority over the Aneja and Nair's algorithm. Aneja and Nair's algorithm requires solving $2k-3$ linear programs, where $k (\geq 2)$ efficient extreme point exists, whereas the proposed algorithm requires only two linear programs and a little more than k pivot operations. This explains the reason for the computational superiority of the proposed algorithm over the Aneja and Nair's algorithm.

It should be noted that the above stated computer times are based on solving transportation problems using LP code. Further computational time reduction can be envisaged if a good transportation code is utilized, instead of the general linear programming code. This is due to the fact, the transportation algorithm will not require the calculation of the dual cost for all the variables after each pivot operation. Only the u_i 's and v_j 's along with the corresponding row and column involved in the pivot operation need to be computed again.

4.3 Conclusions:

In this thesis, an algorithm which generates efficient points in the objective space is developed to solve bicriterion linear programs.

The algorithm exploits the convexity of the efficient frontier in the objective space. The original bicriterion problem is reduced to a problem of parametrization using the results of Sadagopan [8]. This resulted in the proposed algorithm to require solving of two linear programs and a little over k pivot operations where k is the number of efficient points. On the other hand, Anuja and Nair's algorithm needs the solution of $2k-3$ linear programs as the authors do not fully exploit the convexity of the efficient frontier.

The comparison of the average execution time to generate one efficient extreme point by both the algorithms clearly indicated the computational superiority of the proposed algorithm over Aneja and Nair's algorithm. For instance, the smallest problem i.e., 4 x 4 balanced transportation problem required only one sixth of the average execution time of Aneja and Nair's algorithm. The computational superiority is even more significant when larger problems are considered.

For very large problems number of efficient points may be large. In these cases an interactive procedure could be developed, which incorporates the proposed algorithm, so that the search region of the efficient frontier is reduced.

This algorithm as such can not be extended to problems with more than two criteria. However, there is a need to develop algorithms for generation of efficient points in the objective space for multicriteria problems.

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APPENDIX A

Program Listing for the Proposed Algorithm

```

00100 C
00200 C*** MAIN ROUTINE
00300 COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
00400 COMMON /B4/A(50,50),B(50),IA,RW(4000),IW(2000)
00500 COMMON /B11/BASIS(50),IBASIS(50)
00600 COMMON /B13/IZCNT,IZ(50,2)
00700 COMMON /B6/X(50,50)
00800 COMMON /IO/INPUT,IOUT
00900 COMMON /IO1/IOUT1,INPUT1
01000 COMMON /B25/ALPHA(5)
01100 LOGICAL END
01200 INTEGER BASIS,DBASIS,TIME1
01300 DATA INPUT,IOUT,IOUT1,INPUT1/20,5,22,23/
01400 DATA IA/50/
01500 END=.FALSE.
01600 NINE=9
01700 OPEN (UNIT=INPUT,FILE='TRANSP.DAT')
01800 OPEN (UNIT=IOUT,FILE='TRANSP.OUT')
01900 OPEN (UNIT=IOUT1,FILE='TIMING.REP',ACCESS='APPEND')
02000 OPEN (UNIT=INPUT1,FILE='TIMING.OLD')
02100 C 401 TYPE 401
02200 C C C FORMAT( 'Give the number of problems')
02300 C C C ACCEPT *,NOPROB
02400 C C C DO 1200 I,IJ=1,NOPROB
02500 C 1 CALL RTIME(TIME1)
02600 CALL ZERO
02700 CALL DREAD(END)
02800 IF(END) GO TO 1000
02900 CALL SETUP
03000 CALL FIRST
03100 CALL SECOND
03200 C TYPE *,IZCNT
03300 CALL TIME(TIME1,IZCNT)
03400 CALL PRINT(NINE)
03500 NINE=9
03600 GO TO 1
03700 1000 STOP
03800 CALL UERTST
03900 CALL ZX1LP
04000 END
04100 C
04200 C*** FIRST ***
04300 C
04400 SUBROUTINE FIRST
04500 COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
04600 COMMON /B4/A(50,50),B(50),IA,RW(4000),IW(2000)
04700 COMMON /B6/X(50,50)
04800 COMMON /B13/IZCNT,IZ(50,2)
04900 DIMENSION PSOL(50),DSOL(50),COST(50)
05000 INTEGER ROW,COL
05100 M1=M+N-1;M2=M*N
05200 DO 10 I = 1,M2
05300 PSOL(I)=0.0
05400 DSOL(I)=0.0
05500 COST(I)=0.0
05600 ROW=(I-1)/N+1
05700 COL=I-((ROW-1)*N)
05800 COST(I)=-ICOST1(ROW,COL)
05900 10 CONTINUE
06000 CALL ZX3LP(A,IA,B,COST,M2.0,M1,S,PSOL,DSOL,RW,IW,IER)
06100 DO 15 I = 1,M
06200 DO 15 J = 1,N
06300 IJ=((I-1)*N+J)
06400 A(M1+1,IJ)=-COST(IJ)
06500 COST(IJ)=-ICOST2(I,J)

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06600      15      CONTINUE
06700      B(M1+1)=-S
06800      CALL ZX3LP(A,IA,B,COST,M2,0,M1+1,S,PSOL,DSOL,RW,IW,IER
06900      CALL MATFOM(PSOL)
07000      CALL XCHANG(PSOL,COST,X,M2,SUM)
07100      C      CALL PRINT(2)
07200      TEMP1=0.0
07300      TEMP2=0.0
07400      DO 20 I = 1,M
07500      DO 20 J = 1,N
07600      TEMP1=TEMP1+ICOST1(I,J)*X(I,J)
07700      TEMP2=TEMP2+ICOST2(I,J)*X(I,J)
07800      20      CONTINUE
07900      IZ(1,1)=TEMP1+0.5
08000      IZ(1,2)=TEMP2+0.5
08100      IZCNT=1
08200      CALL PRINT(13)
08300      RETURN
08400      END
08500      C
08600      C*** SECOND ***
08700      C
08800      SUBROUTINE SECOND
08900      COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,5
09000      COMMON /B4/A(50,50),B(50),IA,RW(4000),IW(2000)
09100      COMMON /B11/BASIS(50),IBASIS(50)
09200      COMMON /B13/IZCNT,IZ(50,2)
09300      COMMON /B6/X(50,50)
09400      INTEGER ENTER,LEAVE
09500      LOGICAL STOP,UBCOND
09600      STOP=.FALSE.
09700      M1=M+N-1;M2=M*N
09800      5      CALL FNDENT(ENTER,STOP)
09900      IF(STOP)GO TO 100
10000      CALL FDLEAV(ENTER,LEAVE,UBCOND)
10100      IF(UBCOND) CALL ERROR(1)
10200      CALL PIVOT(M1,M2,A,B,BASIS,ENTER,LEAVE)
10300      CALL COMPUT
10400      GO TO 5
10500      100     RETURN
10600      END
10700      C
10800      SUBROUTINE PIVOT(M,N,A,B,BASIS,KEYCOL,KEYROW)
10900      DIMENSION A(50,50),B(50),BASIS(50)
11000      INTEGER BASIS
11100      DENOMR=A(KEYROW,KEYCOL)
11200      DO 3 J = 1,N
11300      IF(A(KEYROW,J).EQ.1.0)2,3
11400      2      DO 4 I =1,M
11500      IF(I.EQ.KEYROW)GO TO 4
11600      IF(A(I,J).NE.0.0)GO TO 3
11700      4      CONTINUE
11800      ICHANG=J
11900      GO TO 5
12000      3      CONTINUE
12100      TYPE 505
12200      505     FORMAT(' SOME THING WRONG IN 51290')
12300      DO 10 J=1,N
12400      A(KEYROW,J)=A(KEYROW,J)/DENOMR
12500      B(KEYROW)=B(KEYROW)/DENOMR
12600      10      CONTINUE
12700      DO 30 I = 1,M
12800      IF(I.EQ.KEYROW)GO TO 30
12900      DO 20 J=1,N
13000      IF (J.EQ.KEYCOL)GO TO 20
13100      A(I,J)=A(I,J)-A(I,KEYCOL)*A(KEYROW,J)
13200      20      CONTINUE
13300      B(I)=B(I)-A(I,KEYCOL)*B(KEYROW)
13400      30      CONTINUE
13500      DO 35 I =1,M

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```

13600      A(I,KEYCOL)=0.0
13700      IF(I.EQ.KEYROW)A(KEYROW,KEYCOL)=1.0
13800      IF(BASIS(I).EQ.ICHANG)BASIS(I)=KEYCOL
13900 35      CONTINUE
14000      RETURN
14100      END
14200 C
14300      SUBROUTINE XCHANG(PSOL,COST,X,N,SUM)
14400      COMMON /B1/NOSP,NOSHRT,MA(50),MB(50),ICOST1(50,50),ICOS
14500      DIMENSION PSOL(N),COST(N),X(50,50)
14600      INTEGER ROW,COL
14700      SUM=0.0
14800      DO 30 I = 1,N
14900      ROW=(I-1)/NOSHRT +1
15000      COL=I-((ROW-1)*NOSHRT)
15100      X(ROW,COL)=PSOL(I)
15200      SUM=SUM + PSOL(I)*COST(I)
15300 30      CONTINUE
15400      RETURN
15500      END
15600      SUBROUTINE ZERO
15700      COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
15800      COMMON /B4/A(50,50),B(50),IA,RW(4000),IW(2000)
15900      COMMON /B11/BASIS(50),IBASIS(50)
16000      COMMON /B13/IZCNT,IZ(50,2)
16100      COMMON /B6/X(50,50)
16200      DO 10 I = 1,50
16300      MA(I)=0;MB(I)=0
16400      B(I)=0
16500      BASIS(I)=0
16600      IBASIS(I)=0
16700      IZ(I,1)=0;IZ(I,2)=0
16800      DO 10 J = 1,50
16900      A(I,J)=0.0
17000      X(I,J)=0.0
17100 10      CONTINUE
17200      M=0;N=0;IZCNT=0
17300      DO 15 I = 1,4000
17400      RW(I)=0.0
17500 15      CONTINUE
17600      DO 20 J = 1,2000
17700      IW(J)=0
17800 20      RETURN
17900      END
18000      SUBROUTINE TIME(TIME1,IZCNT)
18100      COMMON /B25/ALPHA(5)
18200      COMMON /IO1/IOUT1,INPUT1
18300      COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
18400      DIMENSION ALPHA(6)
18500      INTEGER TIME1,TIME2,TIMDIF
18600      CALL RTIME(TIME2)
18700      TIMDIF=TIME2-TIME1
18800  C 140      READ(INPUT1,140) (ALPHA(I),I=1,6)
18900      FORMAT (15X,6A5)
19000  C 150      WRITE(IOUT1,150) (ALPHA(I),I=1,6),IZCNT,TIMDIF
19100      FORMAT(6A5,'|',1X,I7,1X,I7,2X)
19200      RETURN
19300      END
19400 C*** MATFOM
19500      SUBROUTINE MATFOM(PSOL)
19600      COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
19700      COMMON /B4/A(50,50),B(50),IA,RW(4000),IW(2000)
19800      COMMON /B11/BASIS(50),DBASIS(50)
19900      DIMENSION BASE(50,50),PSOL(50),DSOL(50)
20000      INTEGER BASIS,IPSOL(50),DBASIS
20100      M1=M+N-1;M2=M*N
20200      DO 10 I = 1,M2
20300 10      IPSOL(I)=PSOL(I)+.005
20400      J=0
20500      DO 20 I = 1,M2

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20600 IF(IPSOL(I).LE.0.0)GO TO 20
20700 J=J+1
20800 BASIS(J)=I
20900 20 CONTINUE
21000 IF(J.EQ.M1)GO TO 40
21100 DO 35 I = 1,M2
21200 DO 25 J = 1,M1
21300 IF(BASIS(J).EQ.I)GO TO 35
21400 25 CONTINUE
21500 BASIS(M1)=I
21600 GO TO 40
21700 35 CONTINUE
21800 40 DO 45 J = 1,M1
21900 DBASIS(J)=BASIS(J)
22000 45 BASE(I,J)=A(I,BASIS(J))
22100 CALL INVERT(BASE,M1)
22200 CALL MATMLT(BASE,A,B,M1,M2)
22300 RETURN
22400 END
22500
22600 C
22700 C
22800 C
22900 C
23000 C***
23100 C
23200 SUBROUTINE INVERT (A,N)
23300 INTEGER PIVR,PIVC
23400 DIMENSION A(50,50),PIVR(50),PIVC(50),PIVE(50),Y(50)
23500 DO 4 I=1,N
23600 PIVR(I)=0
23700 4 PIVC(I)=0
23800 K=1
23900 5 PIVE(K)=0.0
24000 DO 9 I=1,N
24100 DO 6 L=1,K
24200 IF (I.EQ.PIVR(L)) GO TO 9
24300 6 CONTINUE
24400 DO 8 J=1,N
24500 DO 7 L=1,K
24600 IF (J.EQ.PIVC(L)) GO TO 8
24700 7 CONTINUE
24800 AB=ABS(A(I,J))
24900 C=ABS(PIVE(K))
25000 IF (AB.LT.C) GO TO 8
25100 II=I
25200 JJ=J
25300 PIVE(K)=A(I,J)
25400 8 CONTINUE
25500 9 CONTINUE
25600 PIVR(K)=II
25700 PIVC(K)=JJ
25800 DO 11 J=1,N
25900 11 A(II,J)=A(II,J)/PIVE(K)
26000 A(II,JJ)=1./PIVE(K)
26100 DO 13 I=1,N
26200 B=A(I,JJ)
26300 IF (I.EQ.II) GO TO 13
26400 A(I,JJ)=-B/PIVE(K)
26500 DO 12 J=1,N
26600 IF (J.EQ.JJ) GO TO 12
26700 A(I,J)=A(I,J)-B*A(II,J)
26800 12 CONTINUE
26900 13 CONTINUE
27000 K=K+1
27100 IF (K.LE.N) GO TO 5
27200 DO 16 J=1,N
27300 DO 15 I=1,N
27400 IR=PIVR(I)
27500 IC=PIVC(I)

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```

27600 15 Y(IC)=A(IR,J)
27700 DO 16 I=1,N
27800 16 A(I,J)=Y(I)
27900 DO 20 I=1,N
28000 DO 19 J=1,N
28100 JR=PIVR(J)
28200 JC=PIVC(J)
28300 19 Y(JR)=A(I,JC)
28400 DO 20 J=1,N
28500 20 A(I,J)=Y(J)
28600 RETURN
28700 END
28800 C
28900 C***
29000 C
29100 SUBROUTINE MATMLT(BASE,A,B,M1,M2)
29200 DIMENSION BASE(50,50),A(50,50),B(50),A1(50,50),B1(50)
29300 DO 30 I = 1,M1
29400 DO 25 J = 1,M2
29500 SUM = 0.0
29600 DO 20 K = 1,M1
29700 20 SUM=SUM+BASE(I,K)*A(K,J)
29800 25 A1(I,J)=SUM
29900 30 CONTINUE
30000 DO 45 I = 1,M1
30100 SUM=0.0
30200 DO 35 J = 1,M1
30300 35 SUM = SUM + BASE(I,J)*B(J)
30400 45 B1(I)=SUM
30500 DO 55 I = 1,M1
30600 B(I)=B1(I)
30700 DO 55 J = 1,M2
30800 55 A(I,J)=A1(I,J)
30900 RETURN
31000 END
31100 C
31200 SUBROUTINE COMPUT
31300 COMMON /B4/A(50,50),B(50),IA,RW(4000),IW(2000)
31400 COMMON /B11/BASIS(50),IBASIS(50)
31500 COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
31600 COMMON /B6/X(50,50)
31700 COMMON /B13/IZCNT,IZ(50,2)
31800 DIMENSION PSOL(50),COST(50)
31900 INTEGER BASIS,DBASIS
32000 M1=M+N-1;M2=M*N
32100 DO 5 I = 1,M2
32200 COST(I)=0.0
32300 PSOL(I)=0.0
32400 5 CONTINUE
32500 DO 15 J = 1,M1
32600 15 PSOL(BASIS(J))=B(J)
32700 CALL XCHANG(PSOL,COST,X,M2,SUM)
32800 IZCNT=IZCNT+1
32900 SUM1=0.0;SUM2=0.0
33000 DO 25 I = 1,M
33100 DO 25 J = 1,N
33200 SUM1=SUM1+X(I,J)*ICOST1(I,J)
33300 SUM2=SUM2+X(I,J)*ICOST2(I,J)
33400 25 CONTINUE
33500 IZ(IZCNT,1)=SUM1+0.5
33600 IZ(IZCNT,2)=SUM2+0.5
33700 CALL PRINT(2);CALL PRINT(14)
33800 RETURN
33900 END
34000 C
34100 C*** FNDENT ***
34200 C
34300 SUBROUTINE FNDENT(ENTER,STOP)
34400 COMMON /IO/INPUT,IOUT
34500 COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)

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```

34600 COMMON /B4/A(50,50),B(50),IA,RW(4000),IW(2000)
34700 COMMON /B11/BASIS(50),IBASIS(50)
34800 LOGICAL STOP
34900 DIMENSION DJBAR(50),CJBAR(50)
35000 INTEGER ENTER,ROW,COL,BASIS,DBASIS
35100 STOP=.FALSE.
35200 M1=M+N-1;M2=M*N
35300 ENTER=0
35400 FMIN=9999.
35500 DO 5 I=1,M2
35600 CJBAR(I)=0.0
35700 5 DJBAR(I)=0.0
35800 DO 40 J=1,M2
35900 DO 15 I=1,M1
36000 IF(J.EQ.BASIS(I))GO TO 40
36100 15 CONTINUE
36200 DUMMY1=0.0;DUMMY2=0.0
36300 DO 20 I=1,M1
36400 ROW=(BASIS(I)-1)/N+1
36500 COL=BASIS(I)-((ROW-1)*N)
36600 DUMMY1=DUMMY1+ICOST1(ROW,COL)*A(I,J)
36700 DUMMY2=DUMMY2+ICOST2(ROW,COL)*A(I,J)
36800 20 CONTINUE
36900 ROW=(J-1)/N+1
37000 COL=J-((ROW-1)*N)
37100 CJBAR(J)=ICOST1(ROW,COL)-DUMMY1
37200 DJBAR(J)=ICOST2(ROW,COL)-DUMMY2
37300 IF(CJBAR(J).GE.0.AND.DJBAR(J).LT.0.0) GO TO 22
37400 GO TO 40
37500 IF(FMIN-(-CJBAR(J)/DJBAR(J)))40,28,25
37600 25 ENTER=J
37700 FMIN=-CJBAR(J)/DJBAR(J)
37800 28 XMIN1=9999.0;XMIN2=9999.0
37900 DO 35 I=1,M1
38000 IF(A(I,ENTER).LE.0.0)GO TO 30
38100 RATIO1=B(I)/A(I,ENTER)
38200 IF(RATIO1.GE.XMIN1)GO TO 30
38300 XMIN1=RATIO1
38400 30 IF(A(I,J).LE.0.0)GO TO 35
38500 RATIO1=B(I)/A(I,J)
38600 IF(RATIO1.GE.XMIN2)GO TO 35
38700 XMIN2=RATIO1
38800 35 CONTINUE
38900 IF(XMIN1.LT.9999.0.AND.XMIN2.LT.9999.0)GO TO 36
39000 GO TO 40
39100 36 MIN=ENTER
39200 IF(CJBAR(J)*XMIN2.GE.DJBAR(ENTER)*XMIN1)MIN=J
39300 ENTER=MIN
39400 40 CONTINUE
39500 WRITE(IOUT,104)(BASIS(I),I=1,M1)
39600 104 FORMAT('BASIS:',20(I5,1X))
39700 WRITE(IOUT,101)(CJBAR(J),J=1,M2)
39800 WRITE(IOUT,102)(DJBAR(J),J=1,M2)
39900 DO 40 I=1,M1
40000 C 40 WRITE(IOUT,103)(A(I,J),J=1,M2),B(I)
40100 101 FORMAT(' CJBAR:',20(F5.1,1X))
40200 102 FORMAT(' DJBAR:',20(F5.1,1X))
40300 103 FORMAT(' A MAT:',20(F5.1,1X))
40400 IF(ENTER.NE.0)RETURN
40500 STOP=.TRUE.
40600 RETURN
40700 END
40800 C
40900 C*** CDLEAV ***
41000 C
41100 SUBROUTINE FDLEAV(ENTER,LEAVE,UBCOND)
41200 COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
41300 COMMON /B4/A(50,50),B(50),IA,RW(4000),IW(2000)
41400 COMMON /B11/BASIS(50),DBASIS(50)
41500 INTEGER BASIS,DBASIS,ENTER,LEAVE

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41600 LOGICAL UBCOND
41700 XMIN=9999.0;UBCOND=.TRUE.
41800 M1=M+N-1;M2=M*N
41900 DO 10 I = 1,M1
42000 IF(A(I,ENTER).LE.0.0)GO TO 10
42100 RATIO=B(I)/A(I,ENTER)
42200 IF(RATIO.GE.XMIN)GO TO 10
42300 XMIN=RATIO
42400 UBCOND=.FALSE.
42500 LEAVE=I
42600 10 CONTINUE
42700 RETURN
42800 END
42900
43000 C***
43100 C
43200 SUBROUTINE ERROR(I)
43300 COMMON /IO/INPUT,IOUT
43400 GO TO (10,15,10) I
43500 10 WRITE(IOUT,101)
43600 101 FORMAT(15X,'INFEASIBLE SOLUTION OR WRONG DATA'//)
43700 GO TO 20
43800 15 WRITE(IOUT,102)
43900 102 FORMAT(15X,'UNBOUNDED SOLUTION'//)
44000 20 X=-1
44100 ROOT=SQRT(X)
44200 END
44300 C
44400 C*** SUBROUTINE DREAD ***
44500 C
44600 SUBROUTINE DREAD(END)
44700 LOGICAL END
44800 COMMON /IO/INPUT,IOUT
44900 COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
45000 COMMON /B25/ALPHA(5)
45100 END = .FALSE.
45200 READ(INPUT,112,END=100)(ALPHA(I),I=1,5), M,INTO,N
45300 112 FORMAT(5A5,I4,A2,I4)
45400 READ(INPUT,101) (MA(I),I=1,M)
45500 READ(INPUT,101) (MB(J),J=1,N)
45600 DO 155 J = 1,M
45700 155 READ(INPUT,101)(ICOST1(J,K),K=1,N)
45800 DO 156 J = 1,M
45900 156 READ(INPUT,101)(ICOST2(J,K),K=1,N)
46000 101 FORMAT(40I3)
46100 WRITE(IOUT,113)(ALPHA(I),I=1,5),M,INTO,N
46200 113 FORMAT(/////5A5,I4,A2,I4///)
46300 DO 15 II=1,2
46400 WRITE(IOUT,102) II,(I,I=1,N)
46500 IF(II.EQ.1)WRITE(IOUT,103) (ICOST1(1,J),J=1,N)
46600 IF(II.EQ.2)WRITE(IOUT,103) (ICOST2(1,J),J=1,N)
46700 102 FORMAT(1H1,30X,'THE INPUT COST MATRIX ',I5,/,10X,'DESTN
46800 3,5X,20I5)
46900 103 FORMAT(5X,'SOURCE 1'9X,20I5)
47000 DO 10 I = 2,M
47100 IF(II.EQ.2)WRITE(IOUT,104)I,(ICOST2(I,J),J=1,N)
47200 IF(II.EQ.1)WRITE(IOUT,104)I,(ICOST1(I,J),J=1,N)
47300 104 FORMAT(10X,I4,9X,20I5/)
47400 10 CONTINUE
47500 15 CONTINUE
47600 WRITE(IOUT,106) (MA(I),I=1,M)
47700 106 FORMAT(10X,'SUPPLY' 7X,20I5)
47800 107 FORMAT(10X,'DEMAND' 7X,20I5)
47900 WRITE(IOUT,107)(MB(J),J=1,N)
48000 WRITE(IOUT,108)
48100 108 FORMAT(1H1,30X,'Solutions by Aneja and Nair method'//)
48200 RETURN
48300 100 END=.TRUE.
48400 RETURN
48500 END

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48600 C
48700 C***
48800 C
48900 SUBROUTINE SETUP
49000 COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
49100 COMMON /B4/A(50,150),B(50),IA,RW(4000),IW(2000),LPCNT
49200 M1=M+N-1
49300 M2=M*N
49400 DO 10 I = 1,M
49500 B(I)=MA(I)
49600 DO 10 J = 1,N
49700 IJ= (I-1)*N + J
49800 10 A(I,IJ)=1.0
49900 DO 15 I = M+1,M1
50000 B(I)=MB(I-M)
50100 DO 15 J = 1,M
50200 IJ=(J-1)*N + (I-M)
50300 15 A(I,IJ)=1.0
50400 RETURN
50500 END
50600 C
50700 C***
50800 C
50900 SUBROUTINE PRINT(CODE)
51000 COMMON /B6/X(50,50)
51100 COMMON /B5/IZ1(50),IZ2(50),IZCNT,IL(50,2),ILCNT
51200 COMMON /IO/INPUT,IOUT
51300 COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
51400 C COMMON /B13/IZCNT,IZ(50,2)
51500 COMMON /B4/A(50,150),B(50),IX,RW(4000),IW(2000),LPCNT
51600 COMMON /B14/MINCO(2),MINCOD(2)
51700 INTEGER CODE
51800 REAL MINCO,MINCOD
51900 GO TO(10,20,30,40,50,60,70,800,900,1000,1000,1000,1000,
52000 10 WRITE(IOUT,110),IZ1(1),IZ2(1),IZ1(2),IZ2(2)
52100 110 FORMAT(15X,'Superior solution exists'/20X,'Z(1,1)='I5,'
52200 1,I5,' Z(2,1)='I5,' Z(2,2)='I5//)
52300 RETURN
52400 20 WRITE(IOUT,120) (X(1,J),J=1,N)
52500 DO 25 I = 2,M
52600 WRITE(IOUT,125) (X(I,J),J=1,N)
52700 25 CONTINUE
52800 120 FORMAT(5X,'The solution matrix follows'//5X,20(F6.1,2X))
52900 125 FORMAT(5X,20(F6.1,2X))
53000 RETURN
53100 30 WRITE(IOUT,130)(X(1,J),J=1,N)
53200 DO 35 I = 2,M
53300 WRITE(IOUT,135) (X(I,J),J=1,N)
53400 35 CONTINUE
53500 130 FORMAT(5X,'The shipping matrix follows'/5X,20(F7.1,2X))
53600 135 FORMAT(5X,20(F7.1,2X))
53700 RETURN
53800 40 WRITE(IOUT,140)
53900 140 FORMAT(10X,'This is not an efficient point'//)
54000 RETURN
54100 50 WRITE(IOUT,150)
54200 150 FORMAT(50X,'THE PROBLEM IS TERMINATED '//)
54300 WRITE(IOUT,245) LPCNT
54400 245 FORMAT(20X,'No of LPS solved:',I6/20X,'~~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~')
54500 WRITE(IOUT,250) IZCNT
54600 250 FORMAT(40X,'No. of efficient points are:',I5,/40X,29('
54700 WRITE(IOUT,255)
54800 255 FORMAT(30X,'Points follow:'/30X,'-----'//30X,'
54900 1wo'//)
55000 WRITE(IOUT,256)(IZ1(I),IZ2(I),I=1,IZCNT)
55100 256 FORMAT((29X,I5,5X,I5//))
55200 RETURN
55300 60 WRITE(IOUT,160) IZCNT,IZ1(IZCNT),IZCNT,IZ2(IZCNT)
55400 160 FORMAT(20X,'The efficient points are Z('I3,'1)= 'I5
55500 15X,'Z('I3,'2)= 'I5)

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55600      RETURN
55700      70    WRITE(IOUT,170)IZ1(1),IZ2(1),IZ1(2),IZ2(2)
55800      170    FORMAT(15X,'Initial extreme points follow'/20X,'Z(1,1)=
55900      1' Z(1,2)=' ,I5,' Z(2,1)=' ,I5,' Z(2,2)=' ,I5//)
56000      RETURN
56100      800    WRITE(IOUT,805)
56200      805    FORMAT(50X,'Solutions by parametrically varying r.h.sid
56300      WRITE(IOUT,120)(X(1,J),J=1,N)
56400      DO 810 I = 2,M
56500      WRITE(IOUT,125)(X(I,J),J=1,N)
56600      810    CONTINUE
56700      IF(IZCNT==2)GO TO 820
56800      WRITE(IOUT,815) IZ1(IZCNT),IZ2(IZCNT)
56900      815    FORMAT(20X,'MIN C(I,J)*X(I,J)',F10.4,'CORRESPNG D(I,J)*
57000      1,5X,F10.4)
57100      RETURN
57200      820    WRITE(IOUT,10005)
57300      10005   FORMAT(50X,'The primal is infeasible'//50x,'The proble
57400      2ted and next problem pursued')
57500      RETURN
57600      1000    WRITE(IOUT,1105)
57700      RETURN
57800      900    WRITE(IOUT,1105)
57900      1105    FORMAT(50X,' WHOLE RANGE COVERED')
58000      RETURN
58100      END
58200      C
58300      C***
58400      C

```

APPENDIX B

Program Listing for Aneja and Nair's Algorithm

```

00100 C
00200 C PROGRAM MAIN ROUTINE
00300 C
00400 C **** VARIABLE DECLARATION
00500 COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
00600 COMMON /B4/A(50,150),B(50),IA,RW(4000),IW(2000),LPCNT
00700 COMMON /B5/IZ1(50),IZ2(50),IZCNT,IL(50,2),ILCNT
00800 COMMON /IO/INPUT,IOUT
00900 COMMON /B25/ALPHA(5)
01000 COMMON /IO1/IOU1
01100 INTEGER TIME1,TIME2,TIMDIF
01200 LOGICAL END,IEMPTY,INFCON,SUPRIR,STOP
01300 DATA INPUT,IOUT,IOUT1/20,21,22/
01400 IA=50
01500 OPEN(UNIT=INPUT,DEVICE=DSK,FILE='TRANSP.DAT')
01600 OPEN(UNIT=IOUT,FILE='TRANSP.OUT')
01700 C OPEN(UNIT=IOUT,FILE='TRANSP.OUT',ACCESS='APPEND')
01800 C OPEN(UNIT=IOU1,FILE='TIMING.REP',ACCESS='APPEND')
01900 C
02000 1 CALL RTIME(TIME1)
02100 CALL ZERO
02200 CALL DREAD (END)
02300 IF(END) GO TO 1500
02400 CALL FEACHK(INFCON)
02500 IF(INFCON) CALL ERROR(1)
02600 C
02700 C*** SET UP A MATRIX WITH EQUALITY CONSTRAINTS
02800 C
02900 CALL SETUP
03000 C
03100 C*** FIND INITIAL EXTREME POINTS
03200 C
03300 CALL INITAL(SUPRIR)
03400 IF(SUPRIR) 11,10
03500 11 CALL TIME(TIME1,1)
03600 CALL PRINT(1)
03700 GO TO 1
03800 C
03900 C*** CHOOSE NEXT IL ELEMENT. IF IL IS EMPTY TAKE NEXT PROBLEM
04000 C
04100 10 CALL PRINT(7)
04200 100 CALL CHOSIL(IEMPTY,IPOSTN)
04300 IF(IEMPTY) GO TO 1000
04400 C
04500 C*** FIND THE SOLUTION TO THE TRANSPORTATION PROBLEM WITH THIS
04600 C*** IL ELEMENT. IF ALTERNATIVE OPTIMA EXISTS CHOOSE MIN SIGMA C * X
04700 C
04800 CALL STEP21 (IPOSTN,SUM1,SUM2,IR,IS,STOP)
04900 IF(STOP)GO TO 1
05000 C
05100 C*** DO THE SECOND PART OF THE SETP 2
05200 C*** IF THE SOLUTION IS NOT EFFEICIENT DO NO RECORD
05300 C*** ELSE RECORD. DO THIS BY STEP22
05400 C
05500 CALL SETP22(SUM1,SUM2,IR,IS)
05600 CALL SETP3(IR,IS)
05700 GO TO 100
05800 1000 CONTINUE
05900 IFIVE=5
06000 CALL PRINT(IFIVE)
06100 CALL TIME(TIME1,IZCNT)
06200 GO TO 1
06300 1500 STOP
06400 CLOSE(UNIT=INPUT)

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06500      CLOSE(UNIT=IOUT)
06600      CALL UERTST
06700      CALL ZX1LP
06800      END
06900
07000
07100
07200
07300
07400      SUBROUTINE ZERO
07500      COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
07600      COMMON /B4/A(50,150),B(50),IA,RW(4000),IW(2000),LPCNT
07700      COMMON /B5/IZ1(50),IZ2(50),IZCNT,IL(50,2),ILCNT
07800      COMMON /B11/BASIS(50),IBASIS(50)
07900      COMMON /B13/IZCNTD,IZ(50,2)
08000      COMMON /B6/X(50,50)
08100      DO 10 I = 1,50
08200      MA(I)=0;MB(I)=0
08300      B(I)=0
08400      BASIS(I)=0
08500      IBASIS(I)=0
08600      IZ1(I)=0
08700      IZ2(I)=0
08800      IZ(I,1)=0;IZ(I,2)=0
08900      DO 10 J = 1,50
09000      A(I,J)=0.0
09100      X(I,J)=0.0
09200      10 CONTINUE
09300      M=0;N=0;IZCNT=0
09400      ILCNT=0
09500      IZCNTD=0
09600      LPCNT=0
09700      DO 15 I = 1,4000
09800      RW(I)=0.0
09900      15 CONTINUE
10000      DO 20 J = 1,2000
10100      IW(J)=0
10200      20 RETURN
10300      END
10400      C
10500
10600
10700      SUBROUTINE TIME(TIME1,IZCNT)
10800      COMMON /B25/ALPHA(5)
10900      COMMON /IO1/IOUT1
11000      COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
11100      INTEGER TIME1,TIME2,TIMDIF
11200      CALL RTIME(TIME2)
11300      TIMDIF=TIME2-TIME1
11400      150 WRITE(IOUT1,150)(ALPHA(I),I=1,5),M,N,TIMDIF,IZCNT
11500      FORMAT(5A5,2X,I2,'X',I2,2X,I7,1X,I3,20X)
11600      RETURN
11700      END
11800      C
11900      C*** SUBROUTINE DREAD ***
12000      C
12100
12200
12300
12400      SUBROUTINE DREAD(END)
12500      LOGICAL END
12600      COMMON /IO/INPUT,IOUT
12700      COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
12800      COMMON /B25/ALPHA(5)
12900      END = .FALSE.
13000      READ(INPUT,112,END=100)(ALPHA(I),I=1,5), M,INTO,N
13100      112 FORMAT(5A5,I4,A2,I4)
13200      READ(INPUT,101) (MA(I),I=1,M)
13300      READ(INPUT,101) (MB(J),J=1,N)
13400      DO 155 J = 1,M

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```

13500 155 READ(INPUT,101)(ICOST1(J,K),K=1,N)
13600 DO 156 J = 1,M
13700 156 READ(INPUT,101)(ICOST2(J,K),K=1,N)
13800 101 FORMAT(40I3)
13900 WRITE(IOUT,113)(ALPHA(I),I=1,5),M,INTO,N
14000 113 FORMAT(/////5A5,I4,A2,I4///)
14100 DO 15 II=1,2
14200 WRITE(IOUT,102) II,(I,I=1,N)
14300 IF(II.EQ.1)WRITE(IOUT,103) (ICOST1(I,J),J=1,N)
14400 IF(II.EQ.2)WRITE(IOUT,103) (ICOST2(I,J),J=1,N)
14500 102 FORMAT(1H1,30X,'THE INPUT COST MATRIX ',I5,/,10X,'DESTN.->'
14600 3,5X,20I5)
14700 103 FORMAT(5X,'SOURCE 1'9X,20I5)
14800 DO 10 I = 2,M
14900 IF(II.EQ.2)WRITE(IOUT,104)I,(ICOST2(I,J),J=1,N)
15000 IF(II.EQ.1)WRITE(IOUT,104)I,(ICOST1(I,J),J=1,N)
15100 104 FORMAT(10X,I4,9X,20I5/)
15200 10 CONTINUE
15300 15 CONTINUE
15400 WRITE(IOUT,106) (MA(I),I=1,M)
15500 106 FORMAT(10X,'SUPPLY' 7X,20I5)
15600 107 FORMAT(10X,'DEMAND' 7X,20I5)
15700 WRITE(IOUT,107)(MB(J),J=1,N)
15800 WRITE(IOUT,108)
15900 108 FORMAT(1H1,30X,'Solutions by Aneja and Nair method'//)
16000 RETURN
16100 100 END=.TRUE.
16200 RETURN
16300 END
16400 C
16500 C***
16600 C
16700
16800
16900
17000 SUBROUTINE SETUP
17100 COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
17200 COMMON /B4/A(50,150),B(50),IA,RW(4000),IW(2000),LPCNT
17300 M1=M+N-1
17400 M2=M*N
17500 DO 10 I = 1,M
17600 B(I)=MA(I)
17700 DO 10 J = 1,N
17800 IJ=(I-1)*N + J
17900 10 A(I,IJ)=1.0
18000 DO 15 I = M+1,M1
18100 B(I)=MB(I-M)
18200 DO 15 J = 1,M
18300 IJ=(J-1)*N + (I-M)
18400 15 A(I,IJ)=1.0
18500 RETURN
18600 END
18700 C
18800 C***
18900 C
19000 C
19100 C***
19200 C
19300
19400
19500 SUBROUTINE INITAL(SUPRIR)
19600 COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
19700 COMMON /B4/A(50,150),B(50),IA,RW(4000),IW(2000),LPCNT
19800 COMMON /B5/IZ1(50),IZ2(50),IZCNT,IL(50,2),ILCNT
19900 COMMON /B6/X(50,50)
20000 DIMENSION COST(150),PSOL(150),DSOL(150)
20100 LOGICAL SUPRIR
20200 INTEGER TWO
20300 M1=M+N-1
20400

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20500      M2=M*N
20600      DO 100 II=1,2
20700      DO 15 I =1,M
20800      DO 15 J =1,N
20900      IJ=(I-1)*N+J
21000      IF(II.EQ.2)COST(IJ)=-ICOST2(I,J)
21100      IF(II.EQ.1)COST(IJ)=-ICOST1(I,J)
21200      15 CONTINUE
21300      CALL ZX3LP(A,IA,B,COST,M2,0,M1,S,PSOL,DSOL,RW,IW,IER)
21400      LPCNT=LPCNT+1
21500      CALL XCHANG(PSOL,COST,X,M2,TOTCOS)
21600      TWO=2
21700      CALL PRINT(TWO)
21800      IF(II.EQ.1)IZ1(II)=-TOTCOS
21900      IF(II.EQ.2)IZ2(II)=-TOTCOS
22000      B(M1+1)=-TOTCOS
22100      DO 25 I = 1,M
22200      DO 25 J = 1,N
22300      IJ=(I-1)*N+J
22400      A(M1+1,IJ)=ICOST2(I,J)
22500      IF(II.EQ.1)A(M1+1,IJ)=ICOST1(I,J)
22600      COST(IJ)=-ICOST2(I,J)
22700      IF(II.EQ.2) COST(IJ)=-ICOST1(I,J)
22800      25 CONTINUE
22900      LPCNT=LPCNT+1
23000      CALL ZX3LP(A,IA,B,COST,M2,0,M1+1,S,PSOL,DSOL,RW,IW,IER)
23100      CALL XCHANG(PSOL,COST,X,M2,TOTCOS)
23200      28 CONTINUE
23300      IF(II.EQ.1)IZ2(II)=-TOTCOS
23400      IF(II.EQ.2)IZ1(II)=-TOTCOS
23500      TWO = 2
23600      CALL PRINT(TWO)
23700      100 CONTINUE
23800      ILCNT=1
23900      IL(1,1)=1
24000      IL(1,2)=2
24100      IZCNT=2
24200      SUPRIR=.FALSE.
24300      IF(IZ1(1).EQ.IZ1(2).AND.IZ2(1).EQ.IZ2(2)) SUPRIR=.TRUE.
24400      RETURN
24500      END
24600
24700      CCC***
24800
24900
25000
25100      SUBROUTINE STEP21(IPOSTN,SUM1,SUM2,IR,IS,STOP)
25200      COMMON /IO/INPUT,IOUT
25300      COMMON /B5/IZ1(50),IZ2(50),IZCNT,IL(50,2),ILCNT
25400      COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
25500      COMMON /B4/A(50,150),B(50),IA,RW(4000),IW(2000),LPCNT
25600      COMMON /B6/X(50,50)
25700      COMMON /B25/ALPHA(5)
25800      DIMENSION COST(150),PSOL(150),DSOL(150)
25900      LOGICAL STOP
26000      INTEGER THREE ,TWO
26100      STOP = .FALSE.
26200      THREE = 3
26300      TWO=2
26400      IR=IL(IPOSTN,1)
26500      IS=IL(IPOSTN,2)
26600      IA1=ABS(IZ2(IS)-IZ2(IR))
26700      IA2=ABS(IZ1(IS)-IZ1(IR))
26800      DO 10 I =1,M
26900      DO 10 J = 1,N
27000      IJ=(I-1)*N+J
27100      COST(IJ)=IA1*ICOST1(I,J) + IA2*ICOST2(I,J)
27200      10 X(I,J)=COST(IJ)
27300      DO 15 I = 1,M*N
27400

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27500      15      COST(I)=-COST(I)
27600      CALL PRINT(THREE)
27700      M1=M+N-1
27800      M2=M*N
27900      LPCNT=LPCNT+1
28000      CALL ZX3LP(A,IA,B,COST,M2,0,M1,TOTCOS,PSOL,DSOL,RW,IW,IER)
28100      25      DO 35 I = 1,M
28200      DO 35 J = 1,N
28300      IJ=(I-1)*N+J
28400      A(M+N,IJ)=IA1*ICOST1(I,J) + IA2*ICOST2(I,J)
28500      35      COST(IJ)=-ICOST1(I,J)
28600      B(M+N)=-TOTCOS
28700      LPCNT=LPCNT+1
28800      CALL ZX3LP(A,IA,B,COST,M2,0,M1+1,S,PSOL,DSOL,RW,IW,IER)
28900      IF(IER.EQ.133)GO TO 55
29000      30      SUM1=0.0;SUM2=0.0
29100      CALL XCHANG(PSOL,COST,X,M2,TOTCOS)
29200      C      CALL PRINT(TWO)
29300      DO 50 I = 1,M
29400      DO 50 J = 1,N
29500      SUM1=SUM1+ICOST1(I,J)*X(I,J)
29600      50      SUM2=SUM2+ICOST2(I,J)*X(I,J)
29700      RETURN
29800      55      STOP=,TRUE,
29900      TYPE 601,(ALPHA(III),III=1,5)
30000      601      FORMAT(/5A5,' IS INFEASIBLE',// )
30100      CALL PRINT(14)
30200      RETURN
30300      END
30400      C***
30500      C
30600
30700
30800
30900      SUBROUTINE SETP22 (SUM1,SUM2,IR,IS)
31000      COMMON /B5/IZ1(50),IZ2(50),IZCNT,IL(50,2),ILCNT
31100      COMMON /B6/X(50,50)
31200      REAL SUM1,SUM2
31300      INTEGER FOUR,SIX
31400      FOUR=4;SIX=6
31500      ISUM1=SUM1;ISUM2=SUM2
31600      DIFR1=ABS(SUM1-IZ1(IR))
31700      DIFR2=ABS(SUM2-IZ2(IR))
31800      DIFS1=ABS(SUM1-IZ1(IS))
31900      DIFS2=ABS(SUM2-IZ2(IS))
32000      IF((DIFR1.LT.1.AND.DIFR2.LT.1).OR.(DIFS1.LT.1.AND.DIFS2.LT.1
32100      1))25,20
32200      C 25      CALL PRINT(FOUR)
32300      C*** WRITES THAT THIS POINT IS NOT EFFICIENT POINT
32400      25      RETURN
32500      20      IZCNT=IZCNT+1
32600      IZ1(IZCNT)=ISUM1
32700      IZ2(IZCNT)=ISUM2
32800      ILCNT=ILCNT+1
32900      IL(ILCNT,1)=IR
33000      IL(ILCNT,2)=IZCNT
33100      ILCNT=ILCNT+1
33200      IL(ILCNT,1)=IZCNT
33300      IL(ILCNT,2)=IS
33400      C*** RECORDS THE EFFICIENT POINT
33500      CALL PRINT(2)
33600      CALL PRINT(SIX)
33700      RETURN
33800      END
33900      C
34000      C***
34100      C
34200
34300
34400

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34500      SUBROUTINE SETP3 (IR,IS)
34600      COMMON /B5/IZ1(50),IZ2(50),IZCNT,IL(50,2),ILCNT
34700      DO 10 I =1,ILCNT
34800      IF((IL(I,1).EQ.IR).AND.(IL(I,2).EQ.IS))GO TO 20
34900      10  CONTINUE
35000      RETURN
35100      20  IL(I,1)=0
35200      IL(I,2)=0
35300      RETURN
35400      END
35500      C
35600      C***
35700      C
35800
35900
36000
36100      SUBROUTINE ERROR(I)
36200      COMMON /IO/INPUT,IOUT
36300      GO TO (10,15,10) I
36400      10  WRITE(IOUT,101)
36500      101  FORMAT(15X,'INFEASIBLE SOLUTION OR WRONG DATA'//)
36600      RETURN
36700      15  WRITE(IOUT,102)
36800      102  FORMAT(15X,'UNBOUNDED SOLUTION'//)
36900      RETURN
37000      END
37100      C
37200      C***
37300      C
37400
37500
37600
37700      SUBROUTINE PRINT(CODE)
37800      COMMON /B6/X(50,50)
37900      COMMON /B5/IZ1(50),IZ2(50),IZCNT,IL(50,2),ILCNT
38000      COMMON /IO/INPUT,IOUT
38100      COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
38200      COMMON /B13/IZCNT,IZ(50,2)
38300      COMMON /B4/A(50,150),B(50),IX,RW(4000),IW(2000),LPCNT
38400      COMMON /B14/MINCO(2),MINCOD(2)
38500      INTEGER CODE
38600      REAL MINCO,MINCOD
38700      GO TO(10,20,30,40,50,60,70,800,900,1000,1000,1000,1000,820)(
38800      10  WRITE(IOUT,110),IZ1(1),IZ2(1),IZ1(2),IZ2(2)
38900      110  FORMAT(15X,'Superior solution exists'/20X,'Z(1,1)='I5,' Z(1,
39000      1,I5,' Z(2,1)='I5,' Z(2,2)='I5'//)
39100      RETURN
39200      20  WRITE(IOUT,120) (X(1,J),J=1,N)
39300      DO 25 I = 2,M
39400      WRITE(IOUT,125) (X(I,J),J=1,N)
39500      25  CONTINUE
39600      120  FORMAT(5X,'The solution matrix follows'//5X,20(F6.1,2X)//)
39700      125  FORMAT(5X,20(F6.1,2X))
39800      RETURN
39900      30  WRITE(IOUT,130)(X(1,J),J=1,N)
40000      DO 35 I = 2,M
40100      WRITE(IOUT,135) (X(I,J),J=1,N)
40200      35  CONTINUE
40300      130  FORMAT(5X,'The shipping matrix follows'//5X,20(F7.1,2X)//)
40400      135  FORMAT(5X,20(F7.1,2X))
40500      RETURN
40600      40  WRITE(IOUT,140)
40700      140  FORMAT(10X,'This is not an efficient point'//)
40800      RETURN
40900      50  WRITE(IOUT,150)
41000      150  FORMAT(50X,'THE PROBLEM IS TERMINATED '//)
41100      WRITE(IOUT,245) LPCNT
41200      245  FORMAT(20X,'No of LPS solved:',I6/20X,'~~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~'//)
41300      WRITE(IOUT,250) IZCNT
41400      250  FORMAT(40X,'No. of efficient points are:',I5,/40X,29('_')//

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41500 WRITE(IOUT,255)
41600 255 FORMAT(30X,'Points follow:'/30x,'-----'//30x,'One',8x,'T
41700 1wo'//)
41800 WRITE(IOUT,256)(IZ1(I),IZ2(I),I=1,IZCNT)
41900 256 FORMAT((29X,I5,5X,I5//)
42000 RETURN
42100 60 WRITE(IOUT,160)IZCNT,IZ1(IZCNT),IZCNT,IZ2(IZCNT)
42200 160 FORMAT(20X,'The efficient points are Z(',I3,',1)= ',I5,
42300 15X,'Z(',I3,',2)= ',I5)
42400 RETURN
42500 70 WRITE(IOUT,170)IZ1(1),IZ2(1),IZ1(2),IZ2(2)
42600 170 FORMAT(15X,'Initial extreme points follow'/20X,'Z(1,1)='I5,
42700 1' Z(1,2)='I5,' Z(2,1)='I5,' Z(2,2)='I5//)
42800 RETURN
42900 800 WRITE(IOUT,805)
43000 805 FORMAT(50X,'Solutions by parametrically varying r.h.side'//)
43100 WRITE(IOUT,120)(X(1,J),J=1,N)
43200 DO 810 I = 2,M
43300 WRITE(IOUT,125)(X(I,J),J=1,N)
43400 810 CONTINUE
43500 IF(IZCNT==2)GO TO 820
43600 WRITE(IOUT,815) IZ1(IZCNT),IZ2(IZCNT)
43700 815 FORMAT(20X,'MIN C(I,J)*X(I,J)',F10.4,'CORRESPNG D(I,J)*X(I,J)'
43800 1,5X,F10.4)
43900 RETURN
44000 820 WRITE(IOUT,10005)
44100 10005 FORMAT(50X,'The primal is infeasible'//50x,'The problem is abor
44200 2ted and next problem pursued')
44300 RETURN
44400 1000 WRITE(IOUT,1105)
44500 RETURN
44600 900 WRITE(IOUT,1105)
44700 1105 FORMAT(50X,' WHOLE RANGE COVERED')
44800 RETURN
44900 END
45000 C
45100 C***
45200 C
45300
45400
45500
45600 SUBROUTINE FEACHK(INFCON)
45700 LOGICAL INFCON
45800 COMMON /B1/M,N,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
45900 MSHRT=0;MSUP=0
46000 INFCON=.TRUE.
46100 DO 10 I = 1,M
46200 MSUP=MSUP + MA(I)
46300 MSHRT=0
46400 DO 10 J=1,N
46500 IF((MA(I).LT.0).OR.(MB(J).LT.0).OR.(ICOST1(I,J).LT.0).OR.
46600 1(ICOST2(I,J).LT.0))GO TO 15
46700 10 MSHRT = MSHRT + MB(J)
46800 IF(MSHRT.NE.MSUP) GO TO 15
46900 INFCON=.FALSE.
47000 15 RETURN
47100 END
47200 C
47300 C***
47400 C
47500
47600
47700 SUBROUTINE CHOSIL (ILEMTY,IPOSTN)
47800 COMMON /B5/IZ1(50),IZ2(50),IZCNT,IL(50,2),ILCNT
47900 COMMON /IO/INPUT,IOUT
48000 INTEGER IPOSTN
48100 LOGICAL ILEMTY
48200 ILEMTY=.FALSE.
48300 C 505 WRITE(IOUT,505),ILCNT
48400 FORMAT(' ILCNT=',I5)

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48500      DO 100 I = 1, ILCNT
48600      IF (IL(I,1).GT.0) GO TO 110
48700      100  CONTINUE
48800      ILEMTY=.TRUE.
48900      RETURN
49000      110  IPOSTN=I
49100      RETURN
49200      END
49300
49400      C
49500      C***
49600      C
49700
49800
49900      SUBROUTINE XCHANG(PSOL,COST,X,N,SUM)
50000      COMMON /B1/NOSP,NOSHRT,MA(50),MB(50),ICOST1(50,50),ICOST2(50,50)
50100      DIMENSION PSOL(N),COST(N),X(50,50)
50200      INTEGER ROW,COL
50300      SUM=0.0
50400      DO 30 I = 1,N
50500      IP=PSOL(I)+0.5
50600      PSOL(I)=IP
50700      ROW=(I-1)/NOSHRT +1
50800      COL=I-((ROW-1)*NOSHRT)
50900      SUM=SUM + PSOL(I)*COST(I)
51000      X(ROW,COL)=PSOL(I)
51100      30  CONTINUE
51200      RETURN
51300      END

```

APPENDIX C

Program for Generation of Random Problems

```

00100 c With ISEED 2948513, ten problems of 4 by 4 were generated.
00200 c With ISEED 4548511, twenty problems of 5 by 5 were generated.
00300 c With ISEED 2948513, twenty problems of 3 by 3 were generated.
00400      IMPLICIT INTEGER (A-Z)
00500      DIMENSION SUPPLY(50),DEMAND(50),COST1(50,50),COST2(50,50)
00600      REAL R(5000)
00700      NOOFFPR=10
00800      IOUT=21
00900      OPEN(UNIT=IOUT,FILE='GENERT.OUT')
01000 c ISEED given for the first set of problems of 4 by 4 is 2948513
01100 c ISEED given for the second set of problems of 5 by 5 is 4548511
01200 c ISEED GIVEN FOR THE FOURTH SET OF PROBLEMS OF 7 BY 7 IS 40205096
01300 c ISEED GIVEN FOR THE FIFTH SET OF PROBLEMS OF 6 BY 6 IS 549504176
01400      ISEED=549504176
01500      NOTIME=1
01600      DO 95 I = 1,NOTIME
01700      IF(I.EQ.1)SIZE = 6
01800      IF(I.NE.1)SIZE=SIZE*2
01900      N=2*(SIZE*2)+2*SIZE
02000      DO 90 JJJ=1,NOOFFPR
02100      DO 10 II = 1,N
02200      R(II)=0.0
02300      ISEED=ISEED+1
02400      CALL GGUB(ISEED,N,R)
02500      TOTAL=0; RINDEX=0
02600      DO 15 II = 1,SIZE
02700      RINDEX=RINDEX+1
02800      INTER=R(RINDEX)*100.0
02900      IF(INTER.EQ.0.OR.INTER.GT.15)GO TO 12
03000      SUPPLY(II)=INTER
03100      TOTAL=TOTAL+SUPPLY(II)
03200      15 CONTINUE
03300 c      PAUSE ' FINISHED SUPPLY'
03400      DO 20 II=1,SIZE
03500      IF(II==SIZE)GO TO 19
03600      16 RINDEX=RINDEX+1
03700      IF(RINDEX==N)200,205
03800      ISEED=ISEED+2
03900      200 CALL GGUB(ISEED,N,R)
04000      RINDEX=0
04100      GO TO 16
04200      205 INTER=R(RINDEX)*100.0
04300      IF((INTER.EQ.0).OR.(INTER.GE.TOTAL).OR.(INTER.GT.15))16,18
04400      TYPE 1949,II,DEMAND(II)
04500      1949 FORMAT(' DEMAND(',I3,')',I4)
04600      18 DEMAND(II)=INTER
04700      TOTAL=TOTAL-INTER
04800      IF(TOTAL.EQ.1)CALL MODIFY(DEMAND,II,TOTAL)
04900      GO TO 20
05000      19 DEMAND(II)=TOTAL
05100      20 CONTINUE
05200 c      PAUSE ' Finished demand'
05300      DO 50 II=1,SIZE
05400      DO 50 JJ=1,SIZE
05500      DO 45 J = 1,2,1
05600      31 RINDEX=RINDEX+1
05700      IF(RINDEX==N)35,40
05800      ISEED=ISEED+2
05900      35 CALL GGUB(ISEED,N,R)
06000      RINDEX=0
06100      GO TO 31
06200      40 INTER=R(RINDEX)*10.0
06300      IF(INTER.EQ.0)GO TO 31
06400      IF(J.EQ.1) COST1(II,JJ)=INTER
06500      IF(J.EQ.2) COST2(II,JJ)=INTER

```

```

06600      45  CONTINUE
06700      50  CONTINUE
06800      WRITE(IOUT,110) JJJ,SIZE,SIZE
06900      110  FORMAT(' Problem no. ',I4,' of size ',I3,' x ',I3)
07000      101  FORMAT(40I3)
07100      WRITE(IOUT,101)(SUPPLY(II),II=1,SIZE)
07200      WRITE(IOUT,101)(DEMAND(II),II=1,SIZE)
07300      DO 82 JN=1,2
07400      DO 82 JP=1,SIZE
07500      IF(JN==1)WRITE(IOUT,101)(COST1(JP,II),II=1,SIZE)
07600      IF(JN==2)WRITE(IOUT,101)(COST2(JP,II),II=1,SIZE)
07700      82  CONTINUE
07800      c    PAUSE ' One problem is over'
07900      90  CONTINUE
08000      95  CONTINUE
08100      STOP
08200      END
08300      SUBROUTINE MODIFY(DEMAND,II,TOTAL)
08400      IMPLICIT INTEGER (A-Z)
08500      DIMENSION DEMAND(50)
08600      MAX=DEMAND(1)
08700      DO 10 I=1,II
08800      IF(DEMAND(I).GE.MAX) GO TO 5
08900      GO TO 10
09000      5    MAX=DEMAND(I)
09100      INDEX = I
09200      10  CONTINUE
09300      DEMAND(INDEX)=1
09400      TEMP = MAX-DEMAND(INDEX)
09500      TOTAL=TOTAL + TEMP
09600      RETURN
09700      END

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Date Slip **A63022**

A63022

[illegible]

IMEP-1880-M-SUN-ADJ